

Contents

Introduction	vii
1 Diffusion Operators	1
1.1 Representations of Diffusion Operators	1
1.2 The Associated First-Order Operator	4
1.3 Diffusion Operators Along a Distribution	5
1.4 Lifts of Diffusion Operators	7
1.5 Notes	10
2 Decomposition of Diffusion Operators	11
2.1 The Horizontal Lift Map	11
2.2 Lifts of Cohesive Operators and The Decomposition Theorem . . .	17
2.3 The Lift Map for SDEs and Decomposition of Noise	23
2.3.1 Decomposition of Stratonovich SDE's	24
2.3.2 Decomposition of the noise and Itô SDE's	25
2.4 Diffusion Operators with Projectible Symbols	26
2.5 Horizontal lifts of paths and completeness of semi-connections . . .	28
2.6 Topological Implications	30
2.7 Notes	31
3 Equivariant Diffusions on Principal Bundles	33
3.1 Invariant Semi-connections on Principal Bundles	34
3.2 Decompositions of Equivariant Operators	36
3.3 Derivative Flows and Adjoint Connections	41
3.4 Associated Vector Bundles and Generalised Weitzenböck Formulae	46
3.5 Notes	58
4 Projectible Diffusion Processes and Markovian Filtering	61
4.1 Integration of predictable processes	62
4.2 Horizontality and filtrations	66
4.3 Intertwined diffusion processes	66
4.4 A family of Markovian kernels	70

4.5	The filtering equation	71
4.6	Approximations	73
4.7	Krylov-Veretennikov Expansion	74
4.8	Conditional Laws	75
4.9	An SPDE example	79
4.10	Equivariant case: skew-product decomposition	81
4.11	Conditional expectations of induced processes on vector bundles	83
4.12	Notes	85
5	Filtering with non-Markovian Observations	87
5.1	Signals with Projectible Symbol	88
5.2	Innovations and innovations processes	91
5.3	Classical Filtering	94
5.4	Example: Another SPDE	95
5.5	Notes	99
6	The Commutation Property	101
6.1	Commutativity of Diffusion Semigroups	103
6.2	Consequences for the Horizontal Flow	105
7	Example: Riemannian Submersions and Symmetric Spaces	115
7.1	Riemannian Submersions	115
7.2	Riemannian Symmetric Spaces	116
7.3	Notes	119
8	Example: Stochastic Flows	121
8.1	Semi-connections on the Bundle of Diffeomorphisms	121
8.2	Semi-connections Induced by Stochastic Flows	125
8.3	Semi-connections on Natural Bundles	131
9	Appendices	135
9.1	Girsanov-Maruyama-Cameron-Martin Theorem	135
9.2	Stochastic differential equations for degenerate diffusions	139
9.3	Semi-martingales and Γ -martingales along a Subbundle	145
9.4	Second fundamental forms and shape operators	147
9.5	Intertwined stochastic flows	148
	Bibliography	159
	Index	167